ELSEVIER Stochastic Processes and their Applications 62 (1996) 351–352

stochastic processes and their applications

Author Index Volume 62

Antonelli, F., Stability of backward stochastic differential equations 62 (1996) 103
Arcones, M.A., Weak convergence of stochastic processes indexed by smooth functions 62 (1996) 115
Arnold, L. and P. Imkeller, Stratonovich calculus with spatial parameters and anticipative problems in multiplicative ergodic theory 62 (1996) 19
Blasikiewicz, M. and T.C. Brown, Poisson approximations for Markov-driven point processes 62 (1996) 179
Blount, D., Fourier analysis applied to SPDEs 62 (1996) 223
Brown, T.C., *see* M. Blasikiewicz 62 (1996) 179
Dahlhaus, R., On the Kullback–Leibler information divergence of locally stationary processes 62 (1996) 139
Dawson, D.A., K.J. Hochberg and V. Vinogradov, High-density limits of hierarchically structured branching-diffusing populations 62 (1996) 191
Fontes, L.R., M. Isopi and V. Sidoravićius, Analyticity of the density and exponential decay of correlations in 2-d bootstrap percolation 62 (1996) 169
Franchi, J., Asymptotic singular windings of ergodic diffusions 62 (1996) 277
Gentz, B., An almost sure central limit theorem for the overlap parameters in the Hopfield model 62 (1996) 243
Hochberg, K.J., *see* D.A. Dawson 62 (1996) 191
Imkeller, P., *see* L. Arnold 62 (1996) 19
Isopi, M., *see* L.R. Fontes 62 (1996) 169
Kamps, U., On a renewal process average 62 (1996) 347
Li, Z.-H., Immigration structures associated with Dawson–Watanabe superprocesses 62 (1996) 73
Liang, Z.-x. and M.-l. Zheng, Estimates on moments of the solutions to stochastic differential equations with respect to martingales in the plane 62 (1996) 263
Müller, H.-G. and K.-S. Song, A set-indexed process in a two-region image 62 (1996) 87
Mulinacci, S., An approximation of American option prices in a jump-diffusion model 62 (1996) 1
Puri, M.L., *see* S.S. Ralescu 62 (1996) 327
Ralescu, S.S. and M.L. Puri, Weak convergence of sequences of first passage processes and applications 62 (1996) 327

1996 Elsevier Science B.V.

Ribe, M., Transition matrices with equal germs 62 (1996) 299
Rosenthal, J.S., Markov chain convergence: From finite to infinite 62 (1996) 55
Sidoravičius, V., *see* L.R. Fontes 62 (1996) 169
Song, K.-S., *see* H.-G. Müller 62 (1996) 87
Vinogradov, V., *see* D.A. Dawson 62 (1996) 191
Zheng, M.-l., *see* Z.-x. Liang 62 (1996) 263